CONOPT - Nonlinear GRG Solver

TOMLAB /CONOPT is a MATLAB solution based on CONOPT®, a solver for large-scale nonlinear optimization (NLP) developed and maintained by ARKI. CONOPT® has been under continuous development for over 25 years. TOMLAB /CONOPT is available for Windows 32/64-bit and Linux 64-bit.

CONOPT is a feasible path solver based on the old proven GRG method with many newer extensions. CONOPT has been designed to be efficient and reliable for a broad class of models. The original GRG method helps achieve reliability and speed for models with a large degree of nonlinearity, i.e. difficult models, and CONOPT is often preferable for very nonlinear models and for models where feasibility is difficult to achieve.

For more information about TOMLAB /CONOPT see the TOMLAB /CONOPT User’s Guide.